Nomura Global Quantitative Equity Conference in London 2010

Thursday 20 May 2010

Agenda

09.00	**Registration and Coffee**
09.30	**Introduction and Overview** Ronny Feiereisen *Head of Quant Solutions and Delta One Sales, Europe,* Nomura
09.45	**Current Factor Allocations** Inigo Fraser Jenkins *Head of European Quantitative Strategy,* Nomura
10.30	**Macro Quant** Shanthi Nair *Senior Strategist,* Nomura
11.15	**Coffee Break**
11.30	**Earnings Quality, Analyst Recommendations and Momentum** Professor Narasimhan Jegadeesh *Dean's Distinguished Chair in Finance,* Goizueta Business School, Emory University
12.30	**Luncheon**
14.00	**Earnings Quality, Analyst Recommendations and Momentum** Professor Narasimhan Jegadeesh *Dean's Distinguished Chair in Finance,* Goizueta Business School, Emory University
14.30	**Another Look at the Impact of Trading Costs on the Profitability of Reversal Investment Strategies** Joop Huij Robeco Quantitative Strategies and Rotterdam School of Management
15.15	**Coffee Break**
15.30	**Current Quant Investment Environment in Japan and the New Quant Idea for Japanese Equities** Hiromich Tamura *Head of Japan Quantitative Strategy,* Nomura
16.15	**Quantitative Outlook: Prepare for a New Driver and New Opportunities in China: Towards the Future** Sandy Lee *Head of Asia Quantitative Strategy,* Nomura

17.00	**Workshop on Factor Combination** Wing Cheung *Head of Portfolio Construction,* Nomura
17.45	**Conference Close and Transfer to Canary Wharf Pier (by foot)**
18.15	**Boat Transfer from Canary Wharf Pier to Millbank Pier**
19.00	**Reception and Private Tour of the Henry Moore Exhibition** Venue: Tate Britain